

**Federal Reserve Bank of New York**

**FR 2004SD Supplement for**

As of date \_\_\_\_\_

**Part A Security Fails (millions of USD)<sup>1</sup>**

Security ID	Fails to Receive	Fails to Deliver
<b>FNMA 3.5% 30 Year MBS TBA</b>		
<b>FNMA 4.0% 30 Year MBS TBA</b>		
<b>FNMA 4.5% 30 Year MBS TBA</b>		
<b>FNMA 5.0% 30 Year MBS TBA</b>		
<b>FNMA 5.5% 30 Year MBS TBA</b>		

**Part B Cumulative Total MBS TBA Transactions<sup>2</sup> (millions of USD)**

Security ID	Settlement Date	Cumulative Total TBA Transactions (Outright Buys and Sells, Dollar Rolls, and Swaps) with External Counterparties For May Settlement
<b>Class A 30 Year FNMA 3.5%</b>	<b>May 2011</b>	
<b>Class A 30 Year FNMA 4.0%</b>	<b>May 2011</b>	
<b>Class A 30 Year FNMA 4.5%</b>	<b>May 2011</b>	
<b>Class A 30 Year FNMA 5.0%</b>	<b>May 2011</b>	
<b>Class A 30 Year FNMA 5.5%</b>	<b>May 2011</b>	

<sup>1</sup> Report data at the original issuance par amount of the collateral. Report failed transactions and failed financing transactions that occurred on the as-of date only. Do not report on a cumulative basis.

<sup>2</sup> Report data using trade date accounting at the original issuance par amount. Exclude transactions that use a specific MBS as collateral because they are treated as repurchase agreements. Report gross purchases and sales on a cumulative basis for each reportable transaction associated with the stated settlement date. Do not net purchases and sales. For example, if \$200 million in May FNMA 5% TBAs were purchased and \$100 million were sold, the cumulative total would be \$300 million.